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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2021

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.70000		90.70000		90.70000	90.70000			0.00	0.00	0	51.0
AL37	On 04/11/2021	Index Future	797.22000		797.22000		795.74000	795.74000			0.00	0.00	0	0.0
AL37	On 03/02/2022	Index Future	806.11100		806.11100		804.61800	804.61800			0.00	0.00	0	0.0
AL37	On 05/05/2022	Index Future	815.58400		815.58400		814.07500	814.07500			0.00	0.00	0	0.0
AL37	On 04/08/2022	Index Future	825.37000		825.37000		823.84400	823.84400			0.00	0.00	0	0.0
AL7T	On 04/11/2021	Index Future	900.75400		900.75400		896.22500	896.22500			0.00	0.00	0	0.0
AL7T	On 03/02/2022	Index Future	910.80000		910.80000		906.22400	906.22400			0.00	0.00	0	0.0
AL7T	On 05/05/2022	Index Future	921.50300		921.50300		916.87500	916.87500			0.00	0.00	0	0.0
AL7T	On 04/08/2022	Index Future	932.56000		932.56000		927.87800	927.87800			0.00	0.00	0	0.0
ALBI	On 04/11/2021	Index Future	799.41100		799.41100		793.26200	793.26200			0.00	0.00	0	119.0
ALBI	On 03/02/2022	Index Future	808.32700		808.32700		802.11200	802.11200			0.00	0.00	0	0.0
ALBI	On 05/05/2022	Index Future	817.82500		817.82500		811.54000	811.54000			0.00	0.00	0	0.0

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Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ALBI	On 04/08/2022	Index Future	827.63800		827.63800	821.27800	821.27800				0.00	0.00	0	0.0
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES33	On 04/11/2021	Bond Future	11.49636		75.60096	11.63083	74.90586				0.00	0.00	0	350.0
ES33	On 03/02/2022	Bond Future	11.74959		76.46287	11.88988	75.76015				0.00	0.00	0	0.0
ES33	On 05/05/2022	Bond Future	12.00172		73.60290	12.14807	72.89195				0.00	0.00	0	0.0
ES33	On 04/08/2022	Bond Future	12.26544		74.46546	12.41832	73.74568				0.00	0.00	0	0.0
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
ES42	On 04/11/2021	Bond Future	11.96108		74.09172	12.12592	73.12833				0.00	0.00	0	4,779.0
ES42	On 03/02/2022	Bond Future	12.19129		74.93665	12.36335	73.96255				0.00	0.00	0	0.0
ES42	On 05/05/2022	Bond Future	12.42875		71.57729	12.60865	70.59174				0.00	0.00	0	0.0
ES42	On 04/08/2022	Bond Future	12.67019		72.41472	12.85826	71.41708				0.00	0.00	0	0.0
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
GOVI	On 04/11/2021	GOVI	789.22300		789.22300	783.28800	783.28800				0.00	0.00	0	993.0
GOVI	On 03/02/2022	GOVI	798.02500		798.02500	792.02700	792.02700				0.00	0.00	0	0.0
GOVI	On 05/05/2022	GOVI	807.40300		807.40300	801.33600	801.33600				0.00	0.00	0	0.0
GOVI	On 04/08/2022	GOVI	817.09000		817.09000	810.95200	810.95200				0.00	0.00	0	0.0
I2025	On 04/11/2021	Bond Future	155.52546		155.52546	155.67739	155.67739				0.00	0.00	0	5,487.0
I2025	On 03/02/2022	Bond Future	155.71474		155.71474	155.86894	155.86894				0.00	0.00	0	0.0
I2025	On 05/05/2022	Bond Future	157.58265		157.58265	157.73907	157.73907				0.00	0.00	0	0.0
I2025	On 04/08/2022	Bond Future	157.91393		157.91393	158.07229	158.07229				0.00	0.00	0	0.0
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2029	On 04/11/2021	Bond Future	114.73574		114.73574	114.93633	114.93633				0.00	0.00	0	2,964.0
I2029	On 03/02/2022	Bond Future	116.04379		116.04379	116.24717	116.24717				0.00	0.00	0	0.0
I2029	On 05/05/2022	Bond Future	116.23609		116.23609	116.44211	116.44211				0.00	0.00	0	0.0
I2029	On 04/08/2022	Bond Future	117.67335		117.67335	117.88212	117.88212				0.00	0.00	0	0.0
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000	100.00000	100.00000				0.00	0.00	0	0.0
I2033	On 04/11/2021	Bond Future	108.94736		108.94736	108.91100	108.91100				0.00	0.00	0	9,522.0
I2033	On 03/02/2022	Bond Future	110.18952		110.18952	110.15307	110.15307				0.00	0.00	0	0.0

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/05/2022	Bond Future			110.23146	110.23146	110.19471	110.19471			0.00	0.00	0	0.0
I2033	On 04/08/2022	Bond Future			111.59446	111.59446	111.55740	111.55740			0.00	0.00	0	0.0
I2033	On 28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2038	On 04/11/2021	Bond Future			121.54639	121.54639	121.50498	121.50498			0.00	0.00	0	5,979.0
I2038	On 03/02/2022	Bond Future			121.15024	121.15024	121.10878	121.10878			0.00	0.00	0	0.0
I2038	On 05/05/2022	Bond Future			122.60369	122.60369	122.56195	122.56195			0.00	0.00	0	0.0
I2038	On 04/08/2022	Bond Future			122.30044	122.30044	122.25822	122.25822			0.00	0.00	0	0.0
I2038	On 31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2046	On 04/11/2021	Bond Future			109.03371	109.03371	108.99639	108.99639			0.00	0.00	0	17,227.0
I2046	On 03/02/2022	Bond Future			110.27678	110.27678	110.23955	110.23955			0.00	0.00	0	0.0
I2046	On 05/05/2022	Bond Future			109.71473	109.71473	109.67718	109.67718			0.00	0.00	0	0.0
I2046	On 04/08/2022	Bond Future			111.07168	111.07168	111.03364	111.03364			0.00	0.00	0	0.0
I2046	On 31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
I2050	On 04/11/2021	Bond Future			113.05252	113.05252	113.01396	113.01396			0.00	0.00	0	8,607.0
I2050	On 03/02/2022	Bond Future			112.36034	112.36034	112.32192	112.32192			0.00	0.00	0	0.0
I2050	On 05/05/2022	Bond Future			113.70822	113.70822	113.66949	113.66949			0.00	0.00	0	0.0
I2050	On 04/08/2022	Bond Future			113.09461	113.09461	113.05536	113.05536			0.00	0.00	0	0.0
I2050	On 31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0
IGOV	On 04/11/2021	Index Future			297.93000	297.93000	298.08900	298.08900			0.00	0.00	0	511.0
IGOV	On 03/02/2022	Index Future			301.32700	301.32700	301.48900	301.48900			0.00	0.00	0	0.0
IGOV	On 05/05/2022	Index Future			304.94100	304.94100	305.10500	305.10500			0.00	0.00	0	0.0
IGOV	On 04/08/2022	Index Future			308.67200	308.67200	308.83800	308.83800			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/10/2021	Jibar Tradeable Future			3.70500	96.29500	3.69500	96.30500			0.00	0.00	0	0.0
JIBAR FUTURE	On 17/11/2021	Jibar Tradeable Future			3.76000	96.24000	3.73000	96.27000			0.00	0.00	0	50,000.0
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future			4.05500	95.94500	3.99500	96.00500			0.00	0.00	0	0.0
JIBAR FUTURE	On 19/01/2022	Jibar Tradeable Future			4.13000	95.87000	4.05000	95.95000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/02/2022	Jibar Tradeable Future			4.44000	95.56000	4.32000	95.68000			0.00	0.00	0	0.0
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future			4.49500	95.50500	4.37500	95.62500			0.00	0.00	0	0.0
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future			5.11000	94.89000	5.02000	94.98000			0.00	0.00	0	472.0
JIBAR FUTURE	On 21/09/2022	Jibar Tradeable Future			5.32000	94.68000	5.19500	94.80500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/12/2022	Jibar Tradeable Future			5.99000	94.01000	5.85000	94.15000			0.00	0.00	0	68.0
JIBAR FUTURE	On 15/03/2023	Jibar Tradeable Future			6.16500	93.83500	6.00500	93.99500			0.00	0.00	0	0.0
JIBAR FUTURE	On 21/06/2023	Jibar Tradeable Future			6.59500	93.40500	6.46500	93.53500			0.00	0.00	0	0.0
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future			6.80500	93.19500	6.65500	93.34500			0.00	0.00	0	0.0
R186	On 04/11/2021	Bond Future			7.84715	115.02901	7.89548	114.81522		5.30	0.00	124,231,330.80	1,080	65,134.0
R186	On 04/11/2021	Bond Future	7.77	Put	860.59000	0.86059	1,000.57000	1.00057	860.590	5.31	0.58	0.00	0	15,177.0
R186	On 04/11/2021	Bond Future	8.77	Put	10.59000	0.01059	16.16000	0.01616	10.590	5.95	0.02	0.00	0	15,177.0

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 03/02/2022	Bond Future			8.06592	111.03073		8.11740	110.81498			5.63	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future			8.29444	112.33643		8.34947	112.11845			5.37	0.00	0.00	0	0.0
R186	On 05/05/2022	Bond Future	6.73	Call	144.42000	0.14442		130.02000	0.13002	144.420		5.05	0.08	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.28	Call	387.47000	0.38747		353.46000	0.35346	387.470		4.95	0.17	0.00	0	435.0
R186	On 05/05/2022	Bond Future	7.48	Call	568.74000	0.56874		522.99000	0.52299	568.740		5.05	0.23	0.00	0	3,600.0
R186	On 05/05/2022	Bond Future	7.88	Call	1,082.76000	1.08276		1,009.45000	1.00945	1,082.760		5.23	0.36	0.00	0	435.0
R186	On 05/05/2022	Bond Future	8.64	Put	1,272.46000	1.27246		1,361.13000	1.36113	1,272.460		5.55	0.38	0.00	0	4,035.0
R186	On 04/08/2022	Bond Future			8.54383	108.36563		8.60291	108.14492			5.32	0.00	0.00	0	0.0
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R197	On 04/11/2021	Bond Future			328.50382	328.50382		328.55934	328.55934				0.00	0.00	0	1,292.0
R197	On 03/02/2022	Bond Future			324.01318	324.01318		324.07062	324.07062				0.00	0.00	0	0.0
R197	On 05/05/2022	Bond Future			327.90013	327.90013		327.95910	327.95910				0.00	0.00	0	0.0
R197	On 04/08/2022	Bond Future			323.56878	323.56878		323.62806	323.62806				0.00	0.00	0	0.0
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R202	On 04/11/2021	Bond Future			241.67425	241.67425		242.17795	242.17795				0.00	0.00	0	8,374.0
R202	On 03/02/2022	Bond Future			240.05499	240.05499		240.56540	240.56540				0.00	0.00	0	0.0
R202	On 05/05/2022	Bond Future			242.93467	242.93467		243.45167	243.45167				0.00	0.00	0	0.0
R202	On 04/08/2022	Bond Future			241.48420	241.48420		242.00768	242.00768				0.00	0.00	0	0.0
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2023	On 04/11/2021	Bond Future			5.27477	104.57280		5.25563	104.59723			1.12	0.00	0.00	0	13,734.0
R2023	On 03/02/2022	Bond Future			5.47957	105.73914		5.45522	105.76423			0.98	0.00	0.00	0	0.0
R2023	On 05/05/2022	Bond Future			5.70654	103.07208		5.67406	103.09776			0.83	0.00	0.00	0	0.0
R2023	On 04/08/2022	Bond Future			6.09041	104.28849		6.04249	104.31487			0.64	0.00	0.00	0	0.0
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2030	On 04/11/2021	Bond Future			9.48106	93.84277		9.55444	93.45340			8.87	0.00	893,570,855.94	9,522	93,015.0
R2030	On 04/11/2021	Bond Future	8.27	Call	0.62000	0.00062		0.39000	0.00039	0.620		8.13	0.00	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	8.75	Call	29.48000	0.02948		20.45000	0.02045	29.480		8.26	0.04	0.00	0	3,250.0
R2030	On 04/11/2021	Bond Future	8.77	Call	33.65000	0.03365		23.45000	0.02345	33.650		8.27	0.04	0.00	0	300.0
R2030	On 04/11/2021	Bond Future	9.20	Call	339.38000	0.33938		261.62000	0.26162	339.380		8.61	0.26	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	9.25	Put	1,656.89000	1.65689		1,954.50000	1.95450	1,656.890		8.67	0.70	0.00	0	5,000.0
R2030	On 04/11/2021	Bond Future	9.35	Put	1,303.61000	1.30361		1,570.32000	1.57032	1,303.610		8.75	0.62	0.00	0	9,100.0
R2030	On 04/11/2021	Bond Future	9.90	Call	2,426.31000	2.42631		2,126.58000	2.12658	2,426.310		9.30	0.82	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.26	Put	0.31000	0.00031		0.65000	0.00065	0.310		10.79	0.00	0.00	0	29.0
R2030	On 04/11/2021	Bond Future	11.44	Put	0.11000	0.00011		0.24000	0.00024	0.110		10.95	0.00	0.00	0	300.0
R2030	On 03/02/2022	Bond Future			9.69868	90.88556		9.77548	90.49220			9.10	0.00	862,867,506.64	9,494	4,669.0

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R2030	On 03/02/2022	Bond Future	8.39	Call	116.24000	0.11624		95.66000	0.09566	116.240	8.40	0.06	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	8.85	Call	365.18000	0.36518		309.63000	0.30963	365.180	8.38	0.16	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.35	Put	2,887.92000	2.88792		3,154.18000	3.15418	2,887.920	8.80	0.64	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	9.60	Call	1,624.53000	1.62453		1,455.10000	1.45510	1,624.530	9.00	0.47	0.00	0	1,000.0	
R2030	On 03/02/2022	Bond Future	9.78	Put	1,683.28000	1.68328		1,876.47000	1.87647	1,683.280	9.12	0.45	0.00	0	101.0	
R2030	On 03/02/2022	Bond Future	10.85	Put	363.09000	0.36309		423.05000	0.42305	363.090	10.35	0.13	0.00	0	1,000.0	
R2030	On 05/05/2022	Bond Future			9.92293	91.95472		10.00338	91.55701		8.59	0.00	0.00	0	0.0	
R2030	On 05/05/2022	Bond Future	7.73	Call	55.46000	0.05546		46.49000	0.04649	55.460	8.07	0.03	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.14	Call	137.69000	0.13769		117.39000	0.11739	137.690	8.05	0.06	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	8.47	Call	260.62000	0.26062		225.03000	0.22503	260.620	8.00	0.10	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	8.81	Call	472.06000	0.47206		412.94000	0.41294	472.060	7.95	0.17	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	8.89	Call	537.94000	0.53794		472.01000	0.47201	537.940	7.94	0.18	0.00	0	1,800.0	
R2030	On 05/05/2022	Bond Future	9.35	Put	4,040.44000	4.04044		4,320.79000	4.32079	4,040.440	8.17	0.68	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	9.95	Put	2,313.31000	2.31331		2,514.37000	2.51437	2,313.310	8.56	0.48	0.00	0	1,073.0	
R2030	On 05/05/2022	Bond Future	10.20	Put	1,788.18000	1.78818		1,957.17000	1.95717	1,788.180	8.72	0.40	0.00	0	200.0	
R2030	On 05/05/2022	Bond Future	11.04	Put	754.19000	0.75419		840.08000	0.84008	754.190	9.60	0.20	0.00	0	1,800.0	
R2030	On 04/08/2022	Bond Future			10.16521	89.01708		10.24974	88.61451		8.56	0.00	0.00	0	0.0	
R2030	On 04/08/2022	Bond Future	8.30	Call	237.43000	0.23743		207.09000	0.20709	237.430	7.89	0.08	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	9.05	Call	736.69000	0.73669		658.42000	0.65842	736.690	7.91	0.21	0.00	0	800.0	
R2030	On 04/08/2022	Bond Future	10.95	Put	1,417.49000	1.41749		1,543.31000	1.54331	1,417.490	9.13	0.29	0.00	0	800.0	
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0	
R2032	On 04/11/2021	Bond Future			10.14085	88.91466		10.22933	88.40230		10.04	0.00	267,988,785.24	3,014	127,585.0	
R2032	On 04/11/2021	Bond Future	9.33	Call	13.03000	0.01303		7.65000	0.00765	13.030	9.01	0.02	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	9.83	Call	291.13000	0.29113		203.77000	0.20377	291.130	9.42	0.22	0.00	0	700.0	
R2032	On 04/11/2021	Bond Future	12.81	Put	0.00000	0.00000		0.00000	0.00000	0.000	12.48	0.00	0.00	0	700.0	
R2032	On 03/02/2022	Bond Future			10.35789	89.90640		10.45015	89.38863		10.00	0.00	0.00	0	1,373.0	
R2032	On 03/02/2022	Bond Future	8.91	Call	62.84000	0.06284		47.80000	0.04780	62.840	8.84	0.04	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.14	Call	122.23000	0.12223		94.72000	0.09472	122.230	8.76	0.06	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	9.57	Call	383.55000	0.38355		309.43000	0.30943	383.550	8.74	0.16	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.58	Call	394.93000	0.39493		319.08000	0.31908	394.930	8.75	0.17	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	9.62	Call	442.37000	0.44237		359.45000	0.35945	442.370	8.81	0.18	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	9.67	Put	4,501.71000	4.50171		4,927.28000	4.92728	4,501.710	8.89	0.80	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	9.81	Put	3,883.07000	3.88307		4,280.44000	4.28044	3,883.070	9.11	0.74	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	9.90	Call	884.92000	0.88492		744.98000	0.74498	884.920	9.25	0.30	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	9.90	Put	3,517.12000	3.51712		3,894.95000	3.89495	3,517.120	9.25	0.70	0.00	0	900.0	
R2032	On 03/02/2022	Bond Future	10.14	Put	2,659.70000	2.65970		2,982.46000	2.98246	2,659.700	9.60	0.59	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.35	Put	2,039.82000	2.03982		2,313.68000	2.31368	2,039.820	9.85	0.49	0.00	0	400.0	
R2032	On 03/02/2022	Bond Future	10.45	Put	1,783.60000	1.78360		2,034.67000	2.03467	1,783.600	9.95	0.45	0.00	0	198.0	
R2032	On 03/02/2022	Bond Future	10.53	Put	1,597.75000	1.59775		1,830.98000	1.83098	1,597.750	10.03	0.41	0.00	0	210.0	
R2032	On 03/02/2022	Bond Future	10.65	Put	1,349.35000	1.34935		1,556.85000	1.55685	1,349.350	10.16	0.37	0.00	0	1,050.0	
R2032	On 03/02/2022	Bond Future	10.66	Put	1,330.11000	1.33011		1,535.52000	1.53552	1,330.110	10.17	0.36	0.00	0	97.0	
R2032	On 03/02/2022	Bond Future	10.90	Put	944.70000	0.94470		1,104.13000	1.10413	944.700	10.48	0.28	0.00	0	900.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On	03/02/2022	Bond Future	10.95	Put	879.53000	0.87953	1,030.38000	1.03038	879.530	10.55	0.26	0.00	0	400.0	
R2032	On	03/02/2022	Bond Future	11.13	Put	681.93000	0.68193	805.07000	0.80507	681.930	10.83	0.21	0.00	0	210.0	
R2032	On	05/05/2022	Bond Future			10.57770	86.81711	10.67398	86.29350		9.89	0.00	0.00	0	0.0	
R2032	On	05/05/2022	Bond Future	9.58	Call	546.70000	0.54670	462.05000	0.46205	546.700	8.80	0.18	0.00	0	780.0	
R2032	On	05/05/2022	Bond Future	10.18	Call	1,532.49000	1.53249	1,350.06000	1.35006	1,532.490	9.33	0.37	0.00	0	780.0	
R2032	On	05/05/2022	Bond Future	11.18	Put	1,357.82000	1.35782	1,528.64000	1.52864	1,357.820	10.32	0.30	0.00	0	780.0	
R2032	On	04/08/2022	Bond Future			10.80714	87.82014	10.90772	87.29022		9.56	0.00	0.00	0	0.0	
R2032	On	04/08/2022	Bond Future	8.97	Call	239.50000	0.23950	201.78000	0.20178	239.500	8.60	0.08	0.00	0	800.0	
R2032	On	04/08/2022	Bond Future	9.72	Call	805.38000	0.80538	701.84000	0.70184	805.380	8.71	0.21	0.00	0	800.0	
R2032	On	04/08/2022	Bond Future	11.60	Put	1,516.03000	1.51603	1,678.86000	1.67886	1,516.030	10.10	0.29	0.00	0	800.0	
R2032	On	31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.0	
R2035	On	04/11/2021	Bond Future			10.57497	89.69353	10.70391	88.86875		11.07	0.00	67,270,147.50	750	79,909.0	
R2035	On	04/11/2021	Bond Future	10.11	Call	146.96000	0.14696	77.78000	0.07778	146.960	10.19	0.12	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	10.12	Call	155.14000	0.15514	82.55000	0.08255	155.140	10.20	0.12	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	10.23	Call	270.37000	0.27037	152.46000	0.15246	270.370	10.26	0.19	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	10.26	Call	311.89000	0.31189	178.77000	0.17877	311.890	10.29	0.22	0.00	0	150.0	
R2035	On	04/11/2021	Bond Future	10.60	Put	997.31000	0.99731	1,453.80000	1.45380	997.310	10.87	0.47	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	10.62	Call	1,228.71000	1.22871	845.00000	0.84500	1,228.710	10.89	0.55	0.00	0	400.0	
R2035	On	04/11/2021	Bond Future	11.08	Put	188.12000	0.18812	335.92000	0.33592	188.120	11.62	0.13	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	11.20	Put	118.21000	0.11821	221.26000	0.22126	118.210	11.88	0.09	0.00	0	350.0	
R2035	On	04/11/2021	Bond Future	11.75	Put	11.71000	0.01171	26.80000	0.02680	11.710	13.04	0.01	0.00	0	782.0	
R2035	On	04/11/2021	Bond Future	13.82	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.19	0.00	0.00	0	400.0	
R2035	On	03/02/2022	Bond Future			10.78917	90.69387	10.92350	89.86027		11.06	0.00	1,678,199,370.48	18,504	13,345.0	
R2035	On	03/02/2022	Bond Future	9.70	Call	202.60000	0.20260	141.50000	0.14150	202.600	9.74	0.09	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	9.92	Call	350.40000	0.35040	251.48000	0.25148	350.400	9.64	0.14	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.10	Call	558.20000	0.55820	413.20000	0.41320	558.200	9.77	0.20	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	10.24	Call	793.36000	0.79336	603.27000	0.60327	793.360	9.99	0.26	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	10.26	Call	831.41000	0.83141	634.49000	0.63449	831.410	10.03	0.27	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.34	Put	3,868.30000	3.86830	4,476.87000	4.47687	3,868.300	10.15	0.69	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	10.35	Call	1,016.91000	1.01691	788.27000	0.78827	1,016.910	10.17	0.31	0.00	0	1,600.0	
R2035	On	03/02/2022	Bond Future	10.61	Put	2,808.67000	2.80867	3,316.70000	3.31670	2,808.670	10.57	0.57	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	10.65	Put	2,672.33000	2.67233	3,165.20000	3.16520	2,672.330	10.63	0.55	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.03	Put	1,606.88000	1.60688	1,960.67000	1.96067	1,606.880	11.10	0.39	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.05	Put	1,562.25000	1.56225	1,909.18000	1.90918	1,562.250	11.12	0.38	0.00	0	1,600.0	
R2035	On	03/02/2022	Bond Future	11.11	Put	1,434.62000	1.43462	1,761.35000	1.76135	1,434.620	11.19	0.35	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.28	Put	1,122.89000	1.12289	1,396.17000	1.39617	1,122.890	11.41	0.29	0.00	0	200.0	
R2035	On	03/02/2022	Bond Future	11.33	Put	1,046.32000	1.04632	1,305.20000	1.30520	1,046.320	11.49	0.28	0.00	0	500.0	
R2035	On	03/02/2022	Bond Future	11.39	Put	961.02000	0.96102	1,203.37000	1.20337	961.020	11.59	0.26	0.00	0	683.0	
R2035	On	03/02/2022	Bond Future	11.73	Put	597.43000	0.59743	762.10000	0.76210	597.430	12.20	0.17	0.00	0	280.0	
R2035	On	03/02/2022	Bond Future	11.88	Put	485.69000	0.48569	623.87000	0.62387	485.690	12.48	0.14	0.00	0	1,800.0	
R2035	On	05/05/2022	Bond Future			10.99761	87.28255	11.13746	86.43932		11.00	0.00	0.00	0	0.0	
R2035	On	04/08/2022	Bond Future			11.21721	88.28922	11.36305	87.43579		10.62	0.00	0.00	0	0.0	

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/08/2022	Bond Future	9.84	Call	582.86000	0.58286		467.18000	0.46718	582.860	9.63	0.15	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	10.64	Put	5,264.84000	5.26484		5,842.43000	5.84243	5,264.840	9.86	0.65	0.00	0	100.0	
R2035	On 04/08/2022	Bond Future	11.13	Put	3,575.20000	3.57520		4,030.09000	4.03009	3,575.200	10.32	0.51	0.00	0	100.0	
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2037	On 04/11/2021	Bond Future			10.74661	85.64705		10.90069	84.65732		11.54	0.00	1,455,999.85	17	120,827.0	
R2037	On 04/11/2021	Bond Future	11.49	Call	4,684.42000	4.68442		3,777.83000	3.77783	4,684.420	12.52	0.95	0.00	0	600.0	
R2037	On 04/11/2021	Bond Future	12.30	Put	1.66000	0.00166		5.19000	0.00519	1.660	14.13	0.00	0.00	0	600.0	
R2037	On 03/02/2022	Bond Future			10.94880	82.34822		11.10912	81.34770		12.14	0.00	0.00	0	1,400.0	
R2037	On 05/05/2022	Bond Future			11.15338	83.31715		11.32017	82.30513		11.50	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future			11.37074	80.02438		11.54465	79.00014		11.73	0.00	0.00	0	0.0	
R2037	On 04/08/2022	Bond Future	10.10	Call	684.39000	0.68439		527.81000	0.52781	684.390	10.69	0.17	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	10.90	Put	4,853.96000	4.85396		5,519.22000	5.51922	4,853.960	10.90	0.62	0.00	0	50.0	
R2037	On 04/08/2022	Bond Future	11.42	Put	3,163.34000	3.16334		3,670.57000	3.67057	3,163.340	11.43	0.47	0.00	0	50.0	
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2040	On 04/11/2021	Bond Future			10.88014	87.66605		11.05444	86.47050		11.97	0.00	0.00	0	81,558.0	
R2040	On 03/02/2022	Bond Future			11.07746	84.13948		11.25887	82.93091		12.63	0.00	0.00	0	2,500.0	
R2040	On 05/05/2022	Bond Future			11.27664	85.12955		11.46543	83.90699		11.95	0.00	0.00	0	0.0	
R2040	On 05/05/2022	Bond Future	9.82	Call	268.39000	0.26839		180.79000	0.18079	268.390	10.88	0.09	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	10.57	Call	1,066.51000	1.06651		783.64000	0.78364	1,066.510	10.80	0.26	0.00	0	1,200.0	
R2040	On 05/05/2022	Bond Future	13.04	Put	523.37000	0.52337		677.89000	0.67789	523.370	14.62	0.11	0.00	0	1,200.0	
R2040	On 04/08/2022	Bond Future			11.48802	81.60700		11.68493	80.36972		12.19	0.00	0.00	0	0.0	
R2040	On 31/01/2040	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2044	On 04/11/2021	Bond Future			10.90213	84.49743		11.07126	83.31741		12.42	0.00	0.00	0	62,280.0	
R2044	On 03/02/2022	Bond Future			11.08940	81.06062		11.26542	79.86776		13.10	0.00	0.00	0	0.0	
R2044	On 05/05/2022	Bond Future			11.27804	82.01445		11.46121	80.80777		12.39	0.00	0.00	0	0.0	
R2044	On 04/08/2022	Bond Future			11.47787	78.58113		11.66890	77.36000		12.65	0.00	0.00	0	0.0	
R2044	On 31/01/2044	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0.00	0	0.0
R2048	On 04/11/2021	Bond Future			10.84080	83.57806		11.00991	82.36228		12.75	0.00	0.00	0	168,101.0	
R2048	On 04/11/2021	Bond Future	10.20	Call	54.82000	0.05482		19.87000	0.01987	54.820	12.21	0.05	0.00	0	1,050.0	
R2048	On 04/11/2021	Bond Future	10.80	Call	1,010.65000	1.01065		561.59000	0.56159	1,010.650	12.47	0.47	0.00	0	1,050.0	
R2048	On 03/02/2022	Bond Future			11.02420	84.51027		11.20035	83.28119		12.73	0.00	0.00	0	3,950.0	
R2048	On 03/02/2022	Bond Future	10.00	Call	248.23000	0.24823		153.52000	0.15352	248.230	11.66	0.10	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.20	Call	406.36000	0.40636		259.25000	0.25925	406.360	11.48	0.15	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	10.40	Call	685.63000	0.68563		458.56000	0.45856	685.630	11.62	0.22	0.00	0	100.0	
R2048	On 03/02/2022	Bond Future	10.70	Call	1,349.08000	1.34908		965.97000	0.96597	1,349.080	11.99	0.36	0.00	0	1,300.0	
R2048	On 03/02/2022	Bond Future	10.90	Call	1,957.04000	1.95704		1,457.75000	1.45775	1,957.040	12.27	0.45	0.00	0	900.0	
R2048	On 03/02/2022	Bond Future	11.00	Call	2,308.11000	2.30811		1,750.24000	1.75024	2,308.110	12.42	0.50	0.00	0	100.0	
R2048	On 05/05/2022	Bond Future			11.20139	81.08931		11.38466	79.84603		12.71	0.00	0.00	0	0.0	



Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 04/08/2022	Bond Future			11.38673		82.02392		11.57774	80.76569		12.27	0.00	0.00	0	0.0
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209	On 04/11/2021	Bond Future			10.52664		69.32900		10.66016	68.58417		12.25	0.00	0.00	0	34,323.0
R209	On 04/11/2021	Bond Future	9.50	Call	2.15000		0.00215		0.79000	0.00079	2.150	11.21	0.00	0.00	0	6,000.0
R209	On 04/11/2021	Bond Future	10.00	Put	3,137.46000		3.13746		3,839.20000	3.83920	3,137.460	11.25	0.91	0.00	0	3,100.0
R209	On 04/11/2021	Bond Future	10.25	Put	1,888.25000		1.88825		2,498.14000	2.49814	1,888.250	11.38	0.76	0.00	0	9,250.0
R209	On 04/11/2021	Bond Future	10.50	Put	987.29000		0.98729		1,437.16000	1.43716	987.290	11.87	0.52	0.00	0	150.0
R209	On 04/11/2021	Bond Future	12.00	Put	1.85000		0.00185		5.09000	0.00509	1.850	14.85	0.00	0.00	0	9,000.0
R209	On 03/02/2022	Bond Future			10.71218		70.10227		10.85063	69.34940		12.28	0.00	0.00	0	0.0
R209	On 05/05/2022	Bond Future			10.89814		67.78532		11.04177	67.02379		12.19	0.00	0.00	0	0.0
R209	On 04/08/2022	Bond Future			11.08986		68.56746		11.23897	67.79670		11.81	0.00	0.00	0	0.0
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.0
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R210	On 04/11/2021	Bond Future			212.94601		212.94601		213.24650	213.24650			0.00	0.00	0	1,486.0
R210	On 03/02/2022	Bond Future			215.37373		215.37373		215.67844	215.67844			0.00	0.00	0	0.0
R210	On 05/05/2022	Bond Future			215.09980		215.09980		215.40858	215.40858			0.00	0.00	0	0.0
R210	On 04/08/2022	Bond Future			217.75972		217.75972		218.07247	218.07247			0.00	0.00	0	0.0
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R212	On 04/11/2021	Bond Future			175.60261		175.60261		175.62160	175.62160			0.00	0.00	0	4,605.0
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213	On 04/11/2021	Bond Future			9.84542		84.24853		9.92377	83.83312		9.79	0.00	0.00	0	10,061.0
R213	On 03/02/2022	Bond Future			10.06104		85.18818		10.14279	84.76843		9.65	0.00	0.00	0	0.0
R213	On 03/02/2022	Bond Future	8.63	Call	69.55000		0.06955		55.32000	0.05532	69.550	8.73	0.04	0.00	0	200.0
R213	On 03/02/2022	Bond Future	8.80	Call	112.06000		0.11206		90.16000	0.09016	112.060	8.68	0.06	0.00	0	102.0
R213	On 03/02/2022	Bond Future	9.15	Call	273.50000		0.27350		225.36000	0.22536	273.500	8.57	0.13	0.00	0	220.0
R213	On 03/02/2022	Bond Future	9.22	Call	322.25000		0.32225		266.81000	0.26681	322.250	8.55	0.15	0.00	0	430.0
R213	On 03/02/2022	Bond Future	9.58	Put	3,305.36000		3.30536		3,615.19000	3.61519	3,305.360	8.94	0.71	0.00	0	200.0
R213	On 03/02/2022	Bond Future	9.76	Put	2,687.21000		2.68721		2,964.45000	2.96445	2,687.210	9.16	0.63	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.00	Put	1,996.93000		1.99693		2,228.98000	2.22898	1,996.930	9.44	0.52	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.15	Put	1,631.72000		1.63172		1,835.88000	1.83588	1,631.720	9.57	0.45	0.00	0	200.0
R213	On 03/02/2022	Bond Future	10.17	Put	1,587.23000		1.58723		1,787.72000	1.78772	1,587.230	9.58	0.44	0.00	0	220.0
R213	On 03/02/2022	Bond Future	10.25	Put	1,418.45000		1.41845		1,604.49000	1.60449	1,418.450	9.65	0.41	0.00	0	102.0
R213	On 03/02/2022	Bond Future	10.60	Put	852.34000		0.85234		981.36000	0.98136	852.340	10.01	0.28	0.00	0	430.0
R213	On 03/02/2022	Bond Future	10.67	Put	769.32000		0.76932		888.56000	0.88856	769.320	10.10	0.25	0.00	0	220.0

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R213	On 05/05/2022	Bond Future	10.27232	82.65797		10.35758	82.23355		9.53	0.00	0.00	0	0.0
R213	On 04/08/2022	Bond Future	10.49647	83.61433		10.58559	83.18473		9.21	0.00	0.00	0	0.0
R213	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214	On 04/11/2021	Bond Future	10.87642	66.20606		11.04035	65.27591		13.01	0.00	0.00	0	17,781.0
R214	On 03/02/2022	Bond Future	11.06159	66.94448		11.23185	66.00421		13.03	0.00	0.00	0	0.0
R214	On 05/05/2022	Bond Future	11.24055	64.45213		11.41721	63.50099		12.98	0.00	0.00	0	0.0
R214	On 04/08/2022	Bond Future	11.42741	65.19479		11.61099	64.23221		12.57	0.00	0.00	0	0.0
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.0
<b>Total for Derivatives :</b>											<b>3,895,583,996.45</b>	<b>42,381</b>	<b>1 172 995.0</b>
<b>Grand Total:</b>											<b>3,895,583,996.45</b>	<b>42,381</b>	<b>1 172 995.0</b>